

600240 86846260

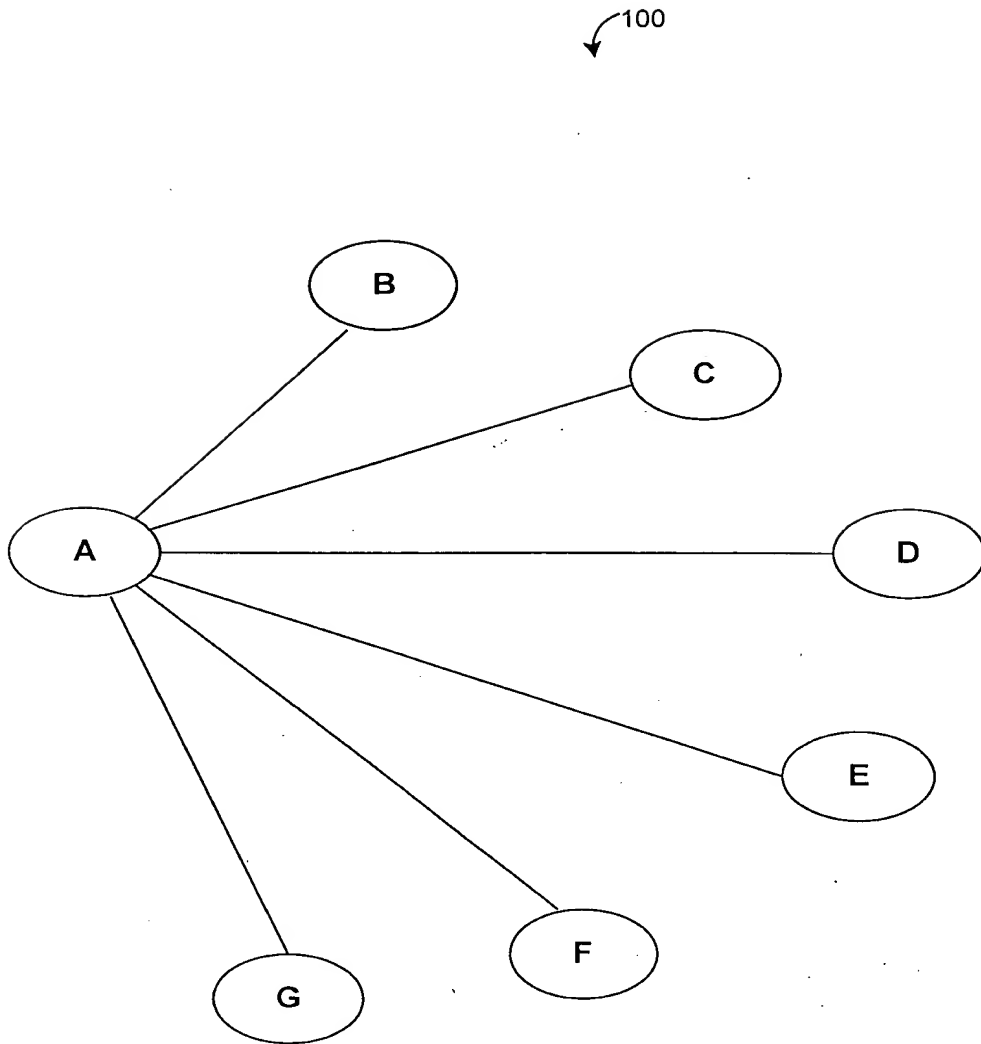


FIG. 1A

100

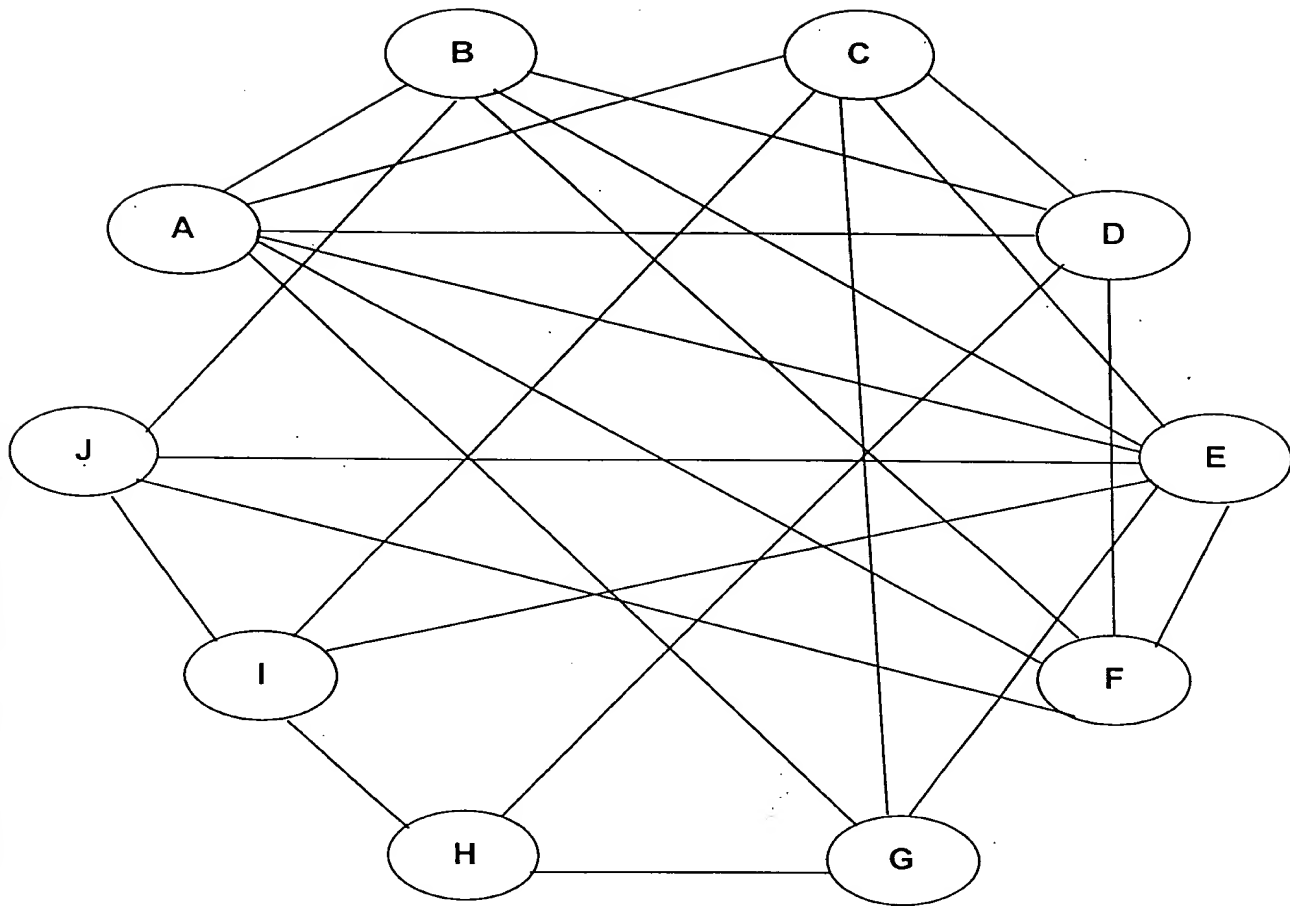


FIG. 1B

200

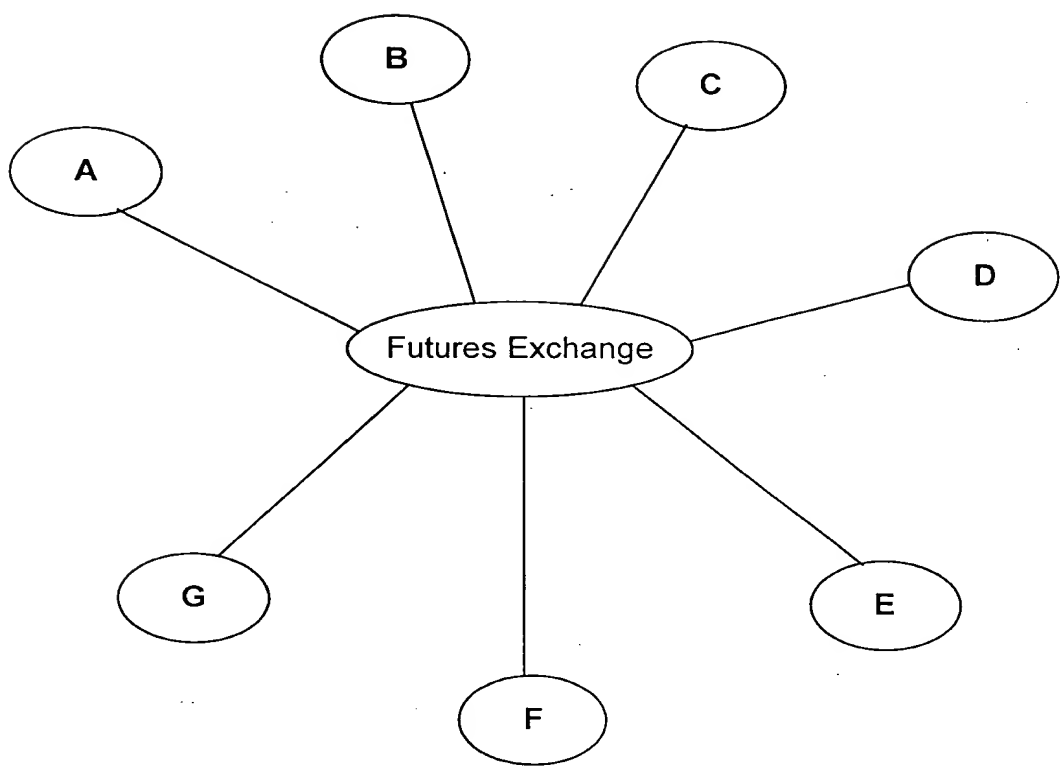


FIG. 2

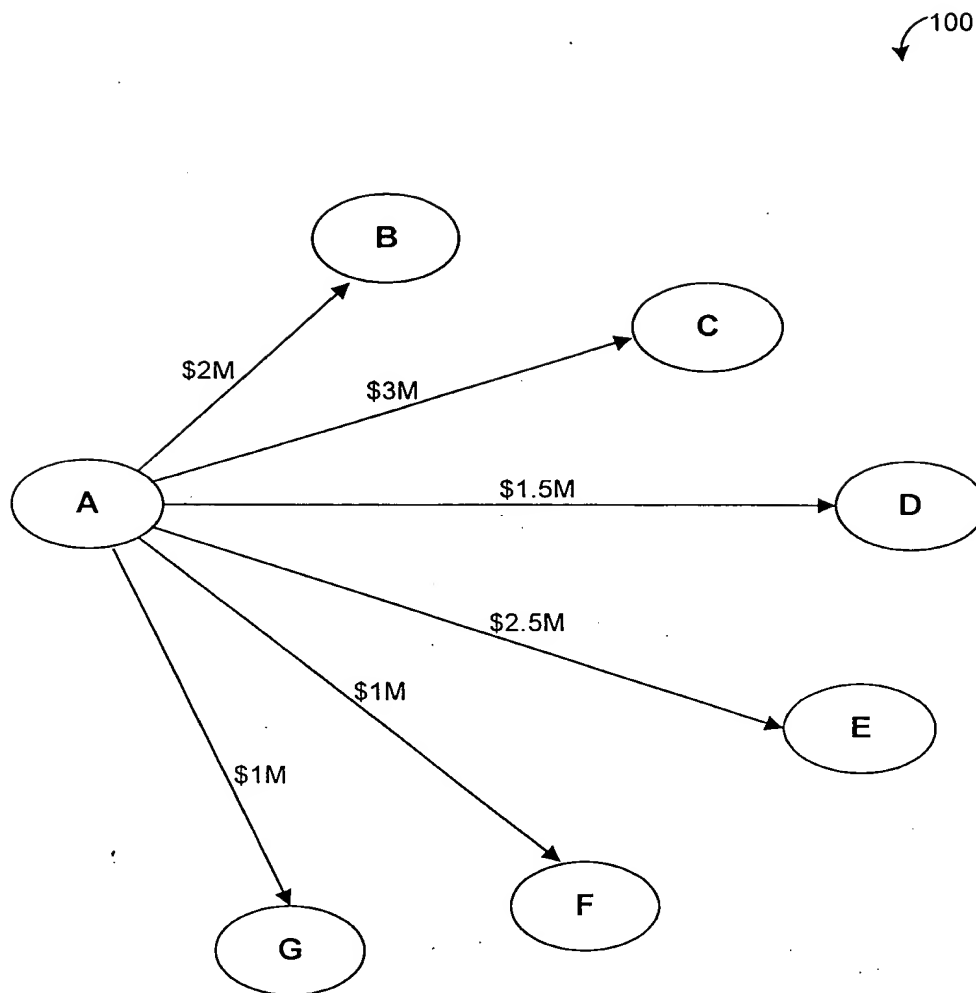
A network diagram showing cash flows between seven nodes (A, B, C, D, E, F, G). Node A is central. Arrows indicate cash flows: B to A (\$3M), C to A (\$6M), D to A (\$0), E to A (\$2M), F to A (\$2M), and G to A (\$2M).

Out: \$8M

In: \$7M

FIG. 3

FIG. 4



Totals for Co.A

Out: \$11M

Anticipatory Collateral Postings for Company A

FIG. 4

660240" 88446260

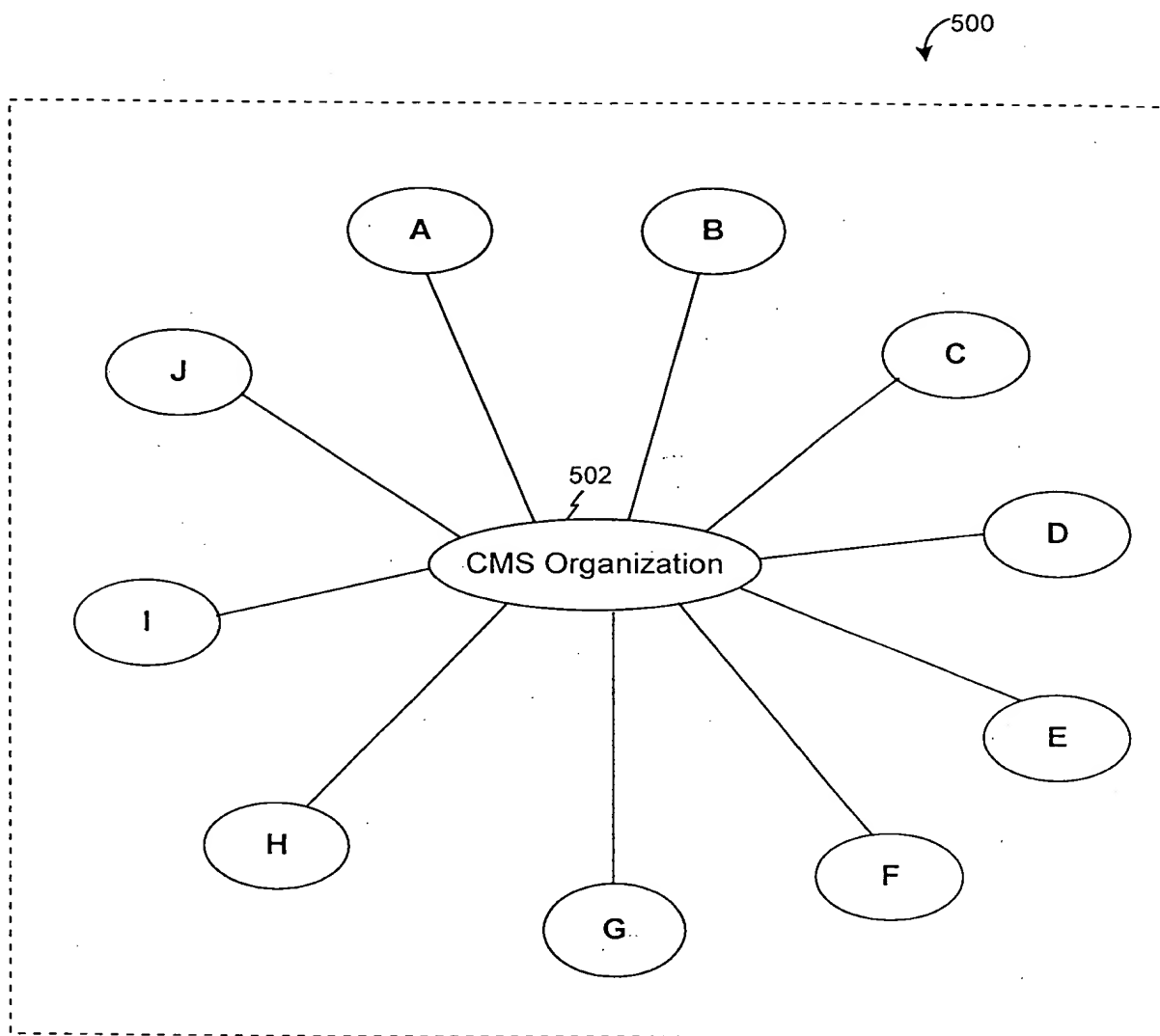
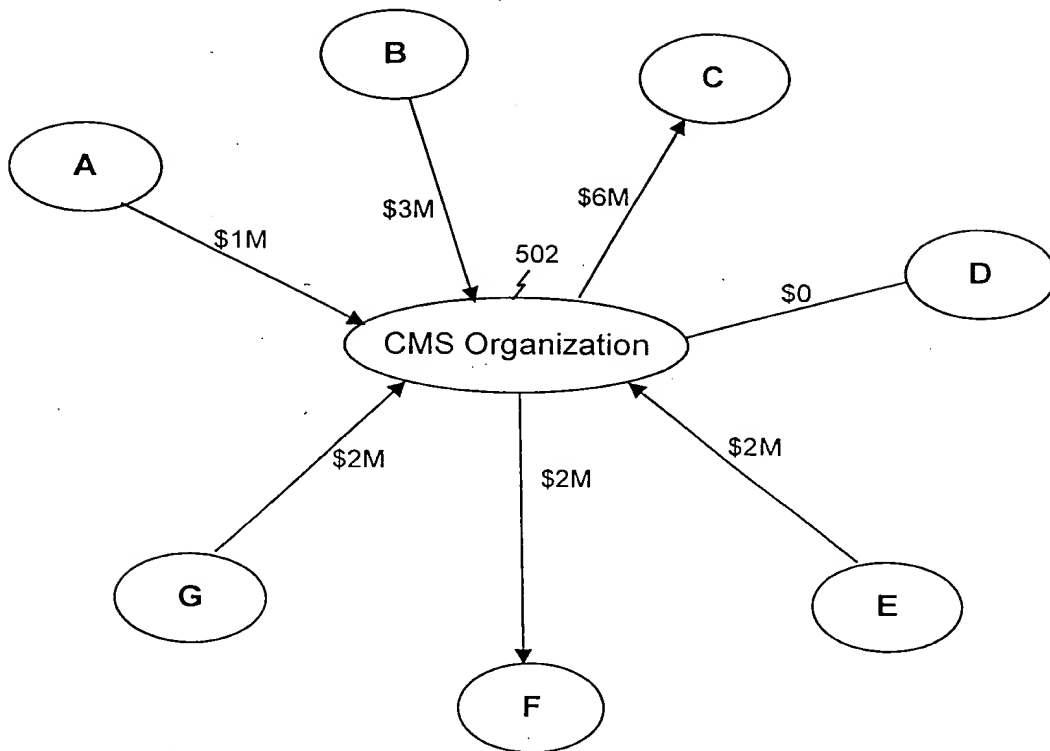


FIG. 5

500



CMS Org. Totals

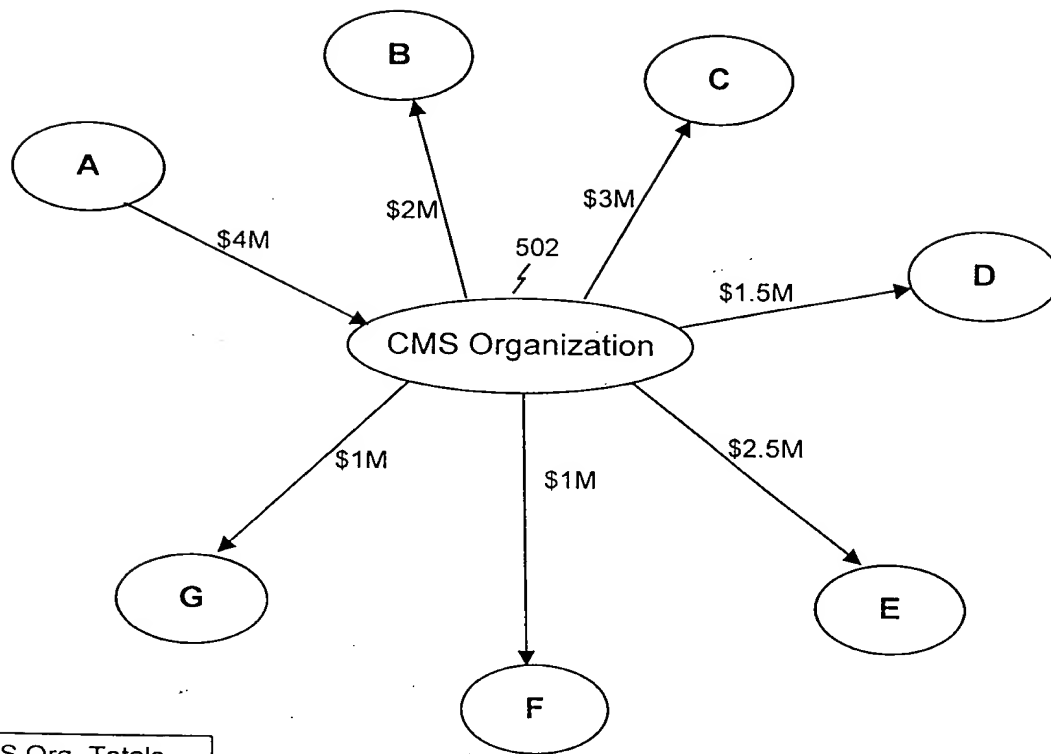
Out: \$8M

In: \$8M

MTM Collateral Postings for Company A

FIG. 6

500



CMS Org. Totals	
Out:	\$11M
In:	\$4M
Create:	\$7M

Anticipatory Collateral Postings for Company A

FIG. 7

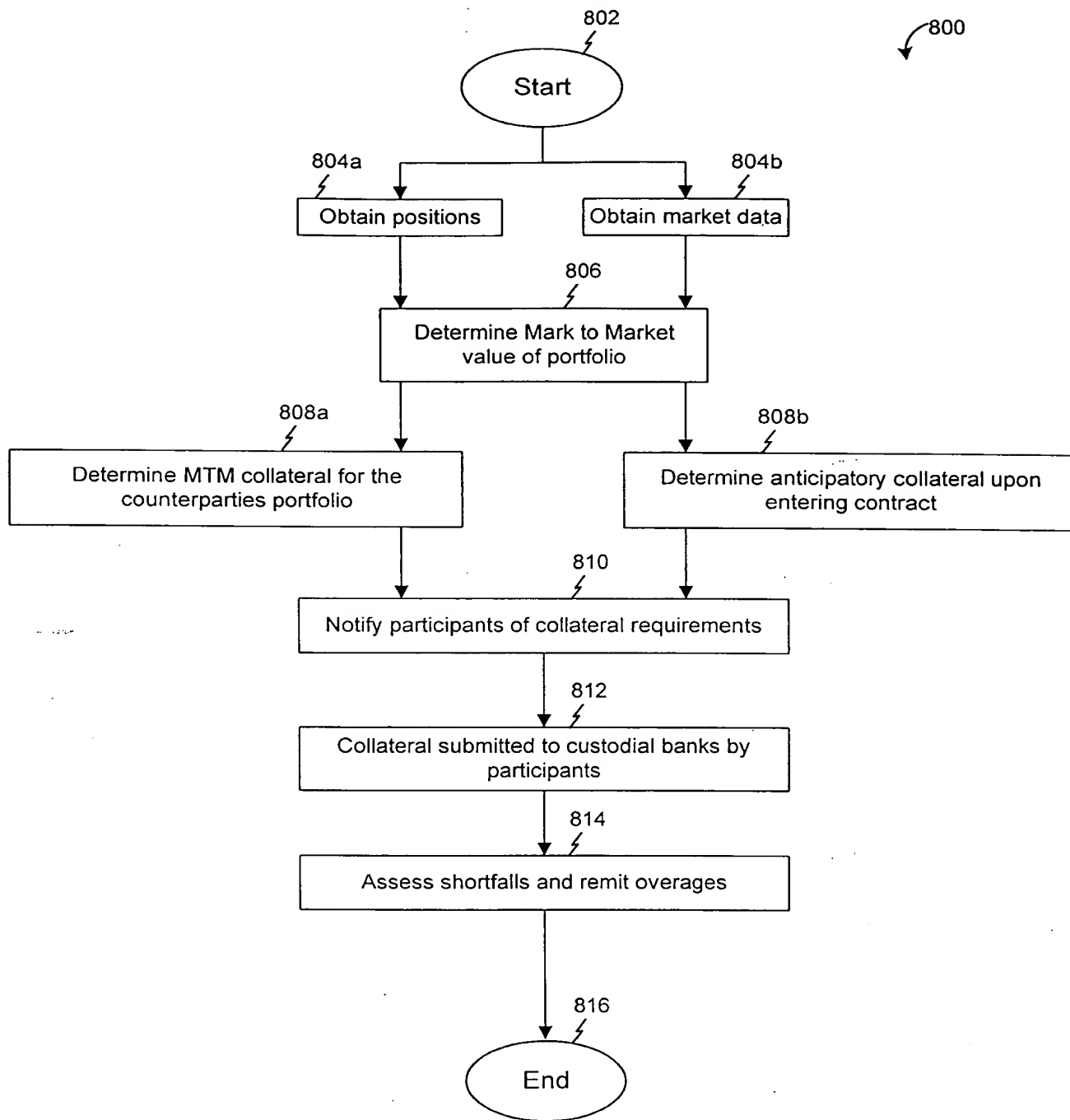


FIG. 8

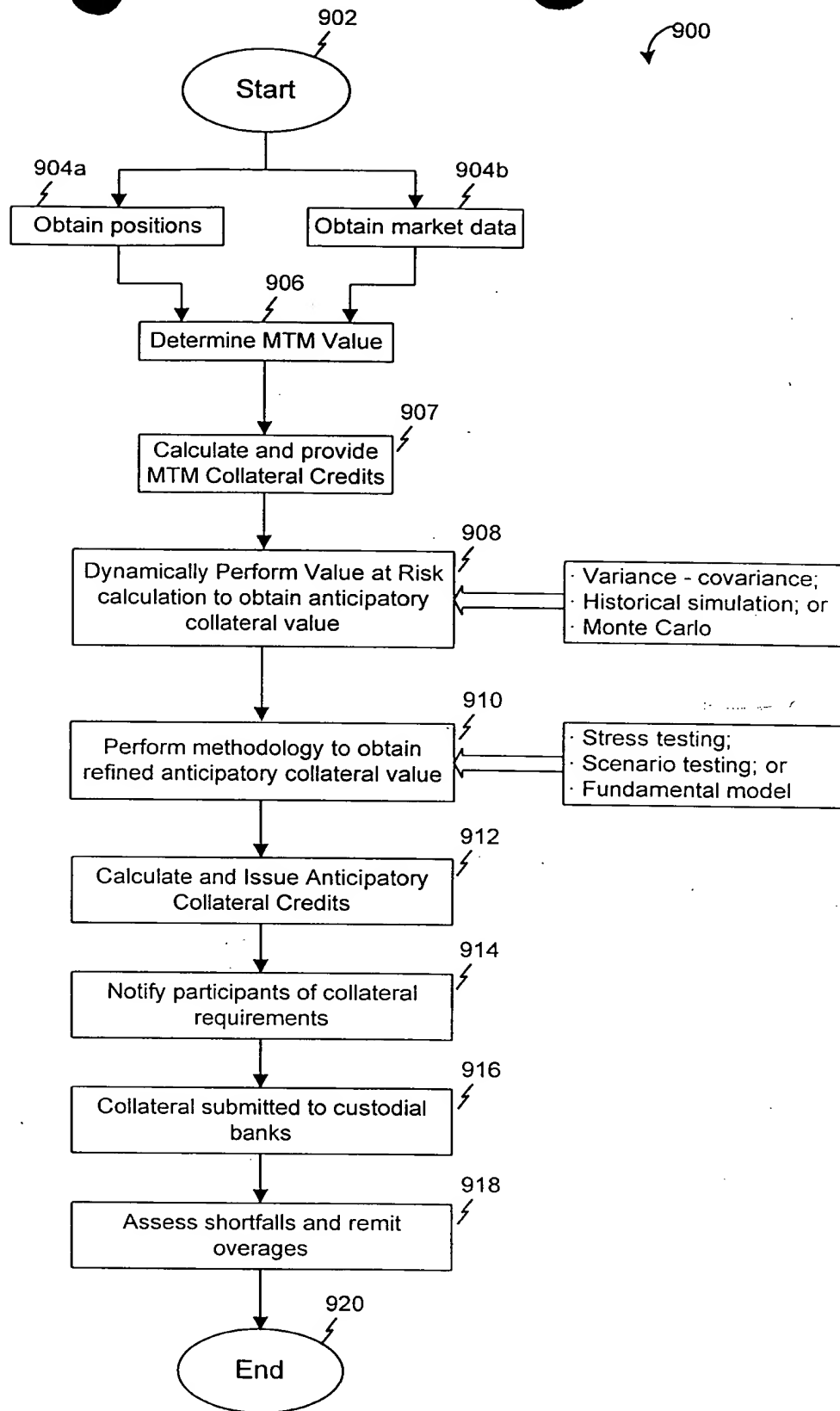


FIG. 9

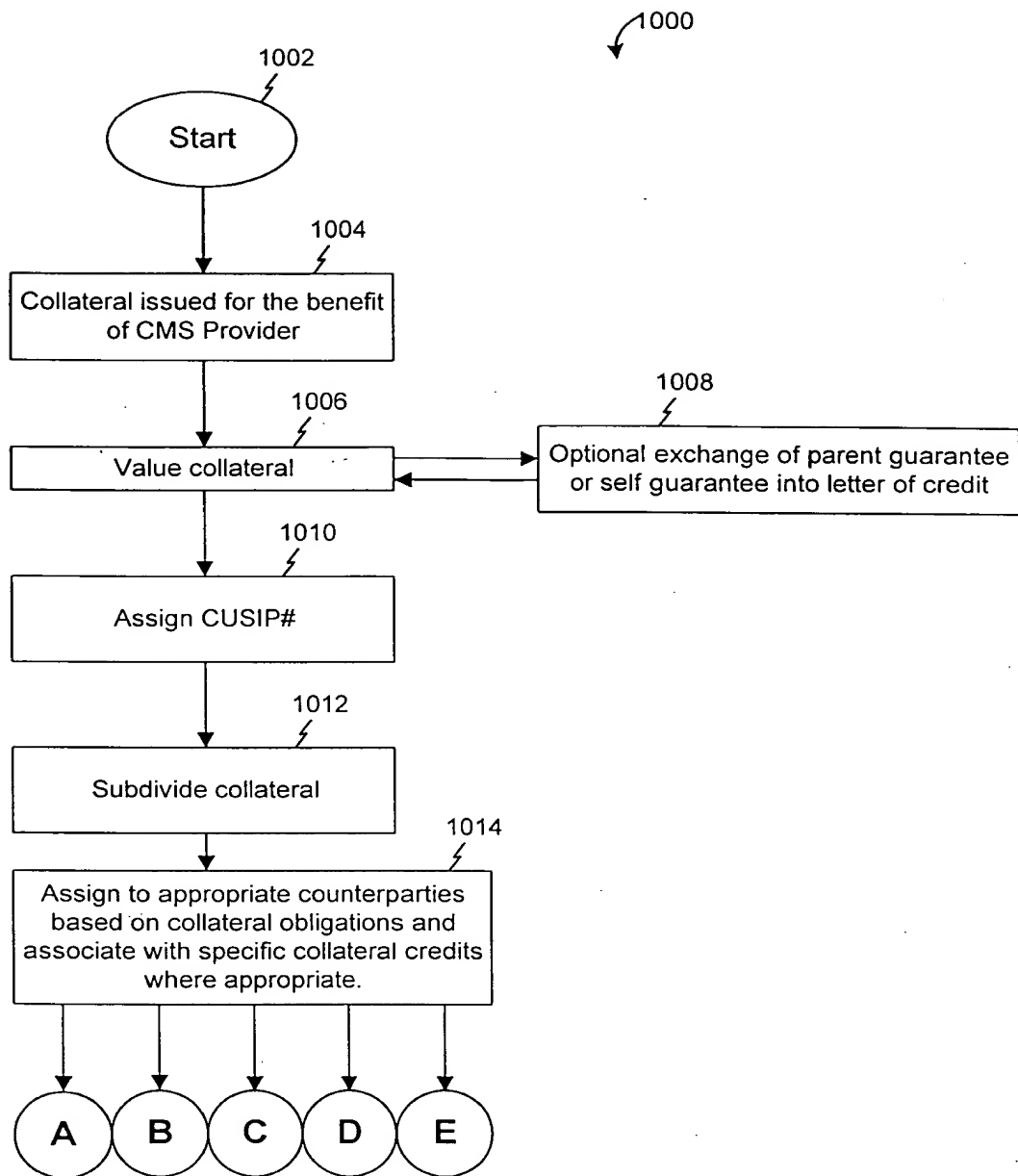


FIG. 10

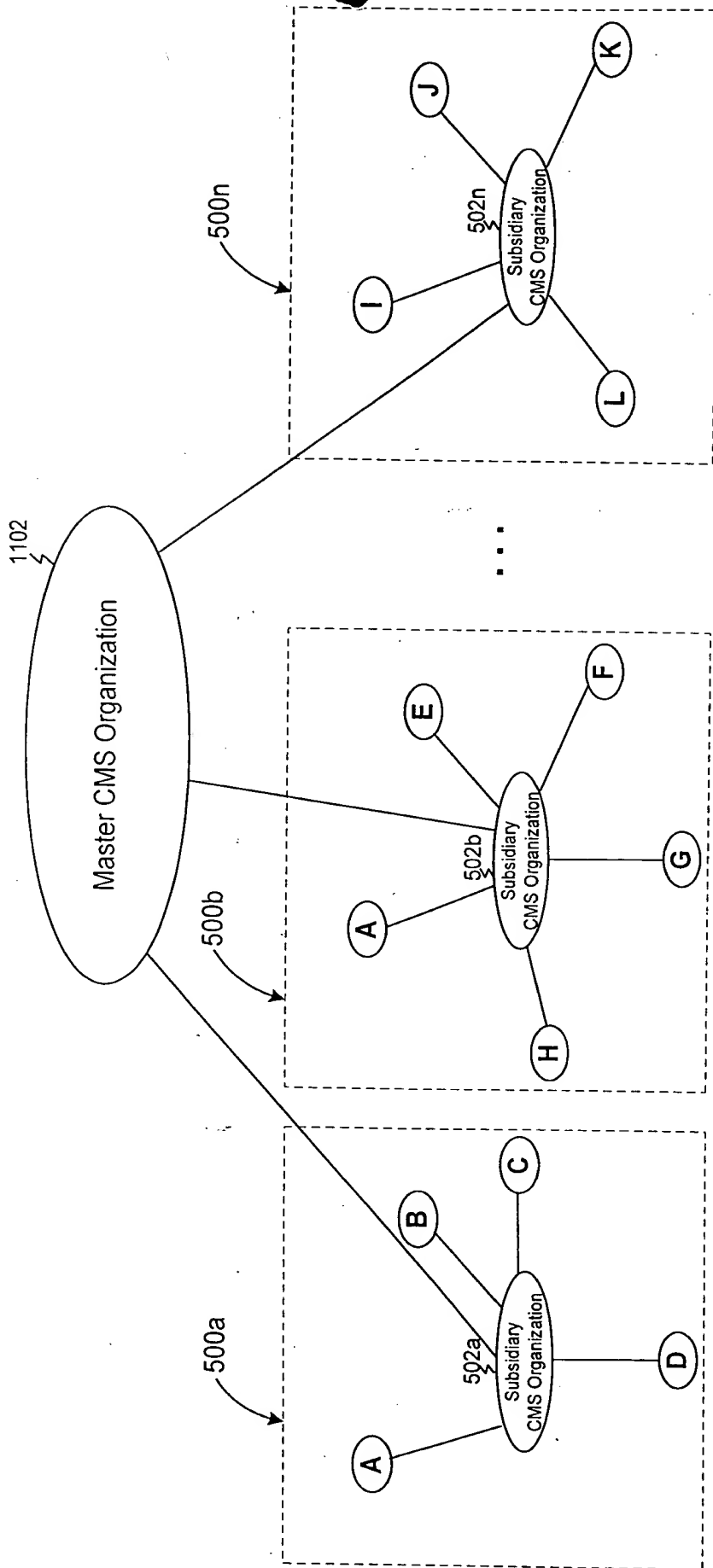


FIG. 11

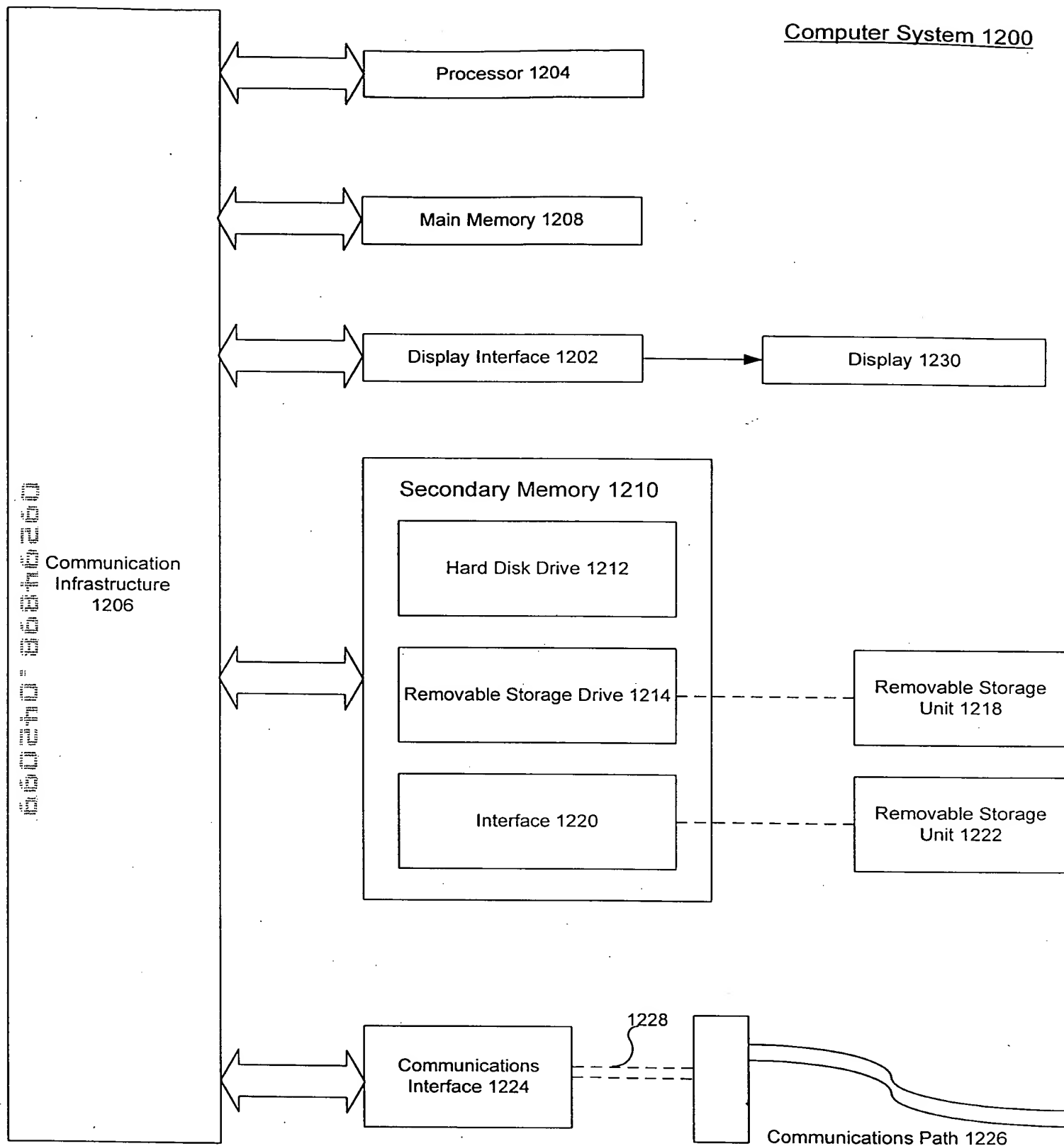


FIG. 12